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PTO/SB/81 (09-03)

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ne Paperwork Reduction Act of 1995, TR	Application Number	10, 764, 126
'	Filing Date	January 23, 2004

POWER OF ATTORNEY and CORRESPONDENCE ADDRESS INDICATION FORM

Application Number	10,764,126
	January 23, 2004
Filing Date	J. Scott Perry
First Named Inventor	PAIRED BASIS SWAP
Title	
Art Unit	3624
Examiner Name	
Attorney Docket Number	P-0418

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Applicant/Inventor.						•
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This collection of Information is required by 37 CFR 1.31 and 1.33. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is got smed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is assimated to take 3 minutes to complete. Including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form: end/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce. P.D. Box 1450, Alexandria, VA. 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA. 22313-1450.

PTO/SB/81 (09-03)

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Under the Paperwork Reduction Act of 1895, no persons a production	Application Number	10,764,126
	Filing Date	January 23, 2004
POWER OF ATTORNEY	First Named Inventor	J. Scott Perry
and	Title	PAIRED BASIS SWAP
CORRESPONDENCE ADDRESS	Art Unit	3624
INDICATION FORM	Examiner Name	
114214	Attorney Docket Number	P-0418

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ADDRESS. SEND TO: Commissioner for Patents, P. D. Box 1450, Alexandria, VA 22313-1450.

PTO/SB/81 (D9-03)
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POWER OF ATTORNEY and CORRESPONDENCE ADDRESS INDICATION FORM

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POWER OF ATTORNEY and CORRESPONDENCE ADDRESS INDICATION FORM	Filing Date	January 23, 2004
	First Named Inventor	J. Scott Perry
	Title	PAIRED BASIS SWAP
	Art Unit	3624
	Examiner Name	
	Attorney Docket Number	P-0418

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This collection of information is required by 37 CFR 1.31 and .33. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 3 minutes to complete. Including gathering, prepening, and submitting the completed application from to the USPTO. Time will very depending upon the individual case. Any comments on the amount of time you require to complete this form and it suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Dependment of Commerce, P.O. Ex. 1450, Alexandria, VA 22313-1450. ADDRESS. SEND TO: Commissioner for Patants, P.(1). Box 1450, Alexandria, VA 22313-1450.

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	Filing Date	January 23, 2004
POWER OF ATTORNEY	First Named Inventor	J. Scott Perry
and	Title	PAIRED BASIS SWAP
CORRESPONDENCE ADDRESS INDICATION FORM	Art Unit	3624
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PTO/SB/96 (08-03)

Approved for use through 07/31/2006, OMB 0851-0031 U.S. Petent and Tredemark Office; U.S. DEPARTMENT OF COMMERCE work Reduction Act of 1995, no persons in required to respond to a collection of information unless it displays a valid OMB control number. STATE MENT UNDER 37 CFR 3.73(b) Applicant/Patent Owner: J. Scott Perry, Wallace C. Turbeville and Paul Hamilton Flied/Issue Date: __January 23, 2004 Application No./Patent No.: 10/764,126 Entitled: PAIRED BASIS SWAP RISK AND CREE T MITIGATION SYSTEM AND COLLATERAL MINIMIZATION SYSTEM Delaware Corporation (Type of Assignee, e.g., corporation, partnership, university, government agency, etc.) Virtual Markets Assurance Corporation (Name of Assignee) states that it is: 1. It the assignee of the entire right, title, and it terest; or 2.

an assignee of less than the entire right, tile and Interest. The extent (by percentage) of its ownership interest is in the patent application/patent identified above by virtue of either: A. [r] An assignment from the inventor(s) of the patent application/patent identified above. The assignment was recorded In the United States Patent and Trademar Office at Reel _____, Frame _____, or for which a copy thereof is attached. OR B. [] A chain of title from the Inventor(s), of the patent application/patent identified above, to the current assignee as shown below: The document was recorded in this United States Patent and Trademark Office at 1. From: -_____, Frame ______, or for which a copy thereof is attached. The document was recorded in the United States Patent and Trademark Office at 2. From: Frame _____, or for which a copy thereof is attached. Reel To: The document was recorded in the United States Patent and Trademark Office at __, or for which a copy thereof is attached. Reel _____, Frame _____ [] Additional documents in the chain of title are listed on a supplemental sheet. [X] Copies of assignments or other document: In the chain of title are attached. [NOTE: A separate copy (i.e., the original assignment document or a true copy of the original document) must be submitted to Assignment Division in accordance with 37 CFR Part 3, if the assignment is to be recorded in the records of the USPTO. Se MPEP 302.08) The undersigned (whose title is supplied below) is authorized to act on behalf of the assignee. Virtual Markets Assurance Corporation Typ∉d of pfinted name Date (212) 704-0590 Signature Telephone number

This collection of information is required by 37 CFR 3.73(b). The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is go smad by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 12 minutes to complete, including gathering, prepeting, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chiaf information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, i.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents: P.O. Box 1450, Alexandria, VA 22313-1450.

Title

ASSIGNMENT

WHEREAS, we, J. Scott Perry, Wallace C. Turbeville and Paul Hamilton, all citizens of the United States, hereinafter referred to as ASSIGNORS, and residing at New York, New York, have invented certain new and useful improvements in a PAIRED BASIS SWAP RISK AND CREDIT MITIGATION SYSTEM AND COLLATERAL MINIMIZATION SYSTEM for which we have filed an application for a Patent of the United States and which application was granted serial number 10/764,126 and a filing date of January 23, 2004.

WHEREAS, Virtual Markets Assurance Corporation, a Delaware corporation having an office at 350 Fifth Avenue, Suite 5619-20, New York, New York 10118, hereinafter referred to as ASSIGNEE, is desirous of obtaining the entire right, title and interest in, to and under the said improvements and the said application:

NOW, THEREFORE, in consideration of the sum of Ten Dollars (\$10.00) to us in hand paid, and other good and valuable consideration, the receipt of which is hereby acknowledged, we, the said Assignors have sold, assigned, transferred and set over, and by these presents do hereby sell, assign, transfer and set over, unto the said Assignee, its successors, legal representatives and assigns, the entire right, title and interest in, to and under the said improvements, any provisional patent applications and the said patent application and all divisions, renewals and continuations thereof, and all Letters Patent of the United States which may be granted thereon and all reissues and extensions thereof, and all applications for Letters Patent which may hereafter be filed for said improvements in any country or countries foreign to the United States, and all Letters Patent which may be granted for said improvements in any country

or countries foreign to the United States and all extensions, renewals and reissues thereof; and we hereby authorize and request the Commissioner of Patents of the United States, and any Official of any country or countries foreign to the United States whose duty is to issue patents on applications as aforesaid, to issue all Letters Patent for said improvements to the said Assignee, its successors, legal representatives and assigns, in accordance with the terms of this instrument.

AND WE HEREBY covenant that we have full right to convey the entire interest herein assigned, and that we have not executed, and will not execute, any agreement in conflict herewith.

AND WE HEREBY further covenant and agree that we will communicate to the said Assignee, its successors, legal representatives and assigns, any facts known to us respecting said improvements, and testify in any legal proceeding, sign all lawful papers, execute all divisional, continuing and reissue applications, make all rightful oaths and generally do everything possible to aid the said Assignee, its successors, legal representatives and assigns, to obtain and enforce proper patent protection for said improvements in all sountries.

IN TESTIMONY WHEREOF, we have set our hands and seals to this assignment.

June //13, 2004.

J. SCOTT PERK

WALLACE, C. TURBEVILLE,

PAUL HAMILTON

STATE OF NEW YORK)

ss.:

COUNTY OF NEW YORK)

On the // A day of June in the year 2004, before me, the undersigned, personally appeared J. Scott Perry, Wallace C. Turbeville and Paul Hamilton, personally known to me or proved to me on the basis of satisfactory evidence to be the individuals whose names are subscribed to the within instrument and acknowledged to me that they executed the same in their capacities

Notary Public

JOHN ELLSWORTH
Notary Public, State of New York
No. 01EL4995735
Qualified in New York County
Commission Expires June 6,

Practitioner's Docket No.: P-0418 PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

Serial No.

10/764,126

Group Art Unit

3624

Filed

01/23/04

Examiner

Inventors

J. Scott Perry, Wallace C. Turbeville and Paul Hamilton

For

PAIRED BASIS SWAP RISK AND CREDIT MITIGATION SYSTEM

AND COLLATERAL MINIMIZATION SYSTEM

November 3, 2004

PETITION FOR EXTENSION OF TIME TO FILE RESPONSE TO OFFICE ACTION

Commissioner for Patents P.O. Box 1450 Alexandria, Virginia 22313-1450

Sir:

Applicant respectfully petitions the Commissioner for a four-month extension of time to file a Response to the Office Action mailed on May 3, 2004.

This Petition and the Response are being filed within four months of the shortened-statutory period in order to allow the undersigned sufficient time to respond to the Office Action mailed on May 3, 2004. Applicant is a small entity.

The Commissioner is hereby authorized to charge any fees, estimated to be \$765.00, to our Deposit account of Aufrichtig Stein & Aufrichtig, P.C. Account No. 502496.

Respectfully submitted,

SIGNATURE OF PRACTITIONER

Peter D. Auffichtig, Esq. Registration No. 31,221

Attorney for Applicant

AUFRICHTIG STEIN & AUFRICHTIG, P.C.

300 East 42nd Street, Fifth Floor New York, New York 10017

(212) 557-5040

Small Entity (x) Yes.